Camilo Marchesini

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Born: Bologna (Italy), August 25, 1995
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Research Interests

Macroeconomics, International Finance, Numerical Methods

Education

B.Sc. in Economics and Social Sciences, *Free University of Bozen-Bolzano*, Italy — Sep. 2014 - Jul. 2017
Thesis: *An Analysis of Regional and Provincial Wage Differentials in Italy. (with distinction)*
Advisor: Mirco Tonin

Visiting student, *TU Dresden*, Germany — Sep. 2015 - Feb. 2016

M.Sc. in Economics, *Uppsala University*, Sweden — Aug. 2017 - Aug. 2019
Thesis: *Optimal Monetary Policy, Macroprudential Instruments, and the Credit Cycle. (with distinction)*
Advisor: Daria Finocchiaro

Class rank and exam score, selected courses, M.Sc.[1]

	class rank	score
Analytical Methods (mathematics section):	2^{nd}	97%
Macroeconomic Theory:	1^{st}	95%
Econometric Theory:	1^{st}	98%

Awards and Grants

Mobility scholarship (combined), 1750 € — Mar. 2015
Libera Università di Bozen-Bolzano & Erasmus Programme

Dean's List Award: Best Students of the Academic Year 2016/2017 — Oct. 2017
Credit-weighted average grade: 29.02/30 (Economics: 29.95); Thesis: full marks (unanimity vote)
Libera Università di Bozen-Bolzano - Department of Economics and Management

Employment

Princeton University
Research assistant to Nobuhiro Kiyotaki — Sep. 2021 -

Research assistant to Gianluca Benigno, *International Research Function, Federal Reserve Bank of New York* — Jun. 2020 - Aug. 2021

Monetary Policy Strategy Division (Strategic Issues Section), European Central Bank
Research Analyst — Sep. 2020 - May. 2021
Trainee — Sep. 2019 - Aug. 2020

Center for Excellence in Finance and Economic Research (CEFER), Bank of Lithuania
Research assistant to Povilas Lastauskas — Aug. 2018 - Nov. 2018

[1] Source: Registrar's office. The registrar's office does not provide information on the overall class rank.

Training

M.Sc. in Statistics, *Uppsala University*:

Financial Econometrics. Instructors: Yukai Yang, Patrik Andersson — Fall semester 2018
Topics covered: Campbell, J., Lo, A.W., and MacKinlay, A. C. (1997). The Econometrics of Financial Markets. *Princeton University Press*, Ch. 2, 5-7, 10-12.

Time Series Econometrics. Instructor: Yukai Yang — Fall semester 2018
Topics covered: Hamilton, J. D. (1994). Time Series Analysis. *Princeton University Press*, Ch. 1-4, 5, 7, 8, 10-13, 15-20.

Internal courses for researchers, *Bank of Lithuania*:

Learning and Expectations Formation in Macroeconomics and Finance (12 hours). Instructor: Klaus Adam — Nov. 2019
Selected topics covered: Expectations equilibria under learning; stochastic recursive algorithms; stability theorems; subjective beliefs in business cycle models and asset pricing models.

Internal courses for researchers, *European Central Bank*:

Big Data in Macroeconomics (12 hours). Instructors: Domenico Giannone and Giorgio Primiceri — Sep. 2019
Selected topics covered: Frequentist regularization methods (Ridge, Lasso, Best Subset Selection); Bayesian shrinkage methods; hyperparameters; Conditional and unconditional forecasting with BVARs; State-space models: filtering and smoothing techniques.

Skills

Programming

Advanced user:	MATLAB, Julia, Python, R, Stata, Bash, LaTeX
Intermediate user:	Fortran, Mata, VBA

Language

Native language:	Italian
Proficient user:	English
Intermediate user:	French, German

Last updated: **November 12, 2021**